77. On the Normalization of Statistical Variates.

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Statistical variates are usually correlated. This introduces grave difficulties in many investigations. In this paper it has been shown how any given set of correlated variates may be transformed into a set of an equal or lower number of uncorrelated variates. As the uncorrelated variates may be geometrically represented by a system of normal axes, the present transformation has been called the normalization of the statistical variates. The matrix calculus was extremely convenient for the discussion of this problem and was used throughout the analysis.

The application of the transformation for facilitating measurement of